



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/07/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/07/14	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/14	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	AL7T 2011/08/04			Index Future	384.8060	385.6300	0.214	0.0000	0.0000	46
2011/07/14	AL7T 2011/11/03			Index Future	390.5610	391.3970	0.214	0.0000	0.0000	0
2011/07/14	ALBI 2011/08/04			Index Future	353.3130	354.1410	0.234	0.0000	0.0000	988
2011/07/14	ALBI 2011/11/03			Index Future	358.5970	359.4370	0.234	0.0000	0.0000	0
2011/07/14	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/14	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/14	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	CAAD 2011/09/19			Can-Do Future	0.0304	0.0280	(7.895)	0.0000	0.0000	22,388
2011/07/14	CAAE 2011/09/19			Can-Do Future	0.1071	0.1367	27.638	0.0000	0.0000	21,898
2011/07/14	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	CRD1 2011/08/04			Index Future	160.4480	160.7020	0.158	0.0000	0.0000	2
2011/07/14	CRD1 2011/11/03			Index Future	162.6170	162.8740	0.158	0.0000	0.0000	0
2011/07/14	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/14	GOVI 2011/08/04			GOVI	354.2920	355.0880	0.225	0.0000	0.0000	181
2011/07/14	GOVI 2011/08/04	348.00	Call	GOVI	62,920.0000	70,880.0000	12.651	0	0	0
2011/07/14	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/14	GOVI 2011/08/04	348.01	Call	GOVI	62,820.0000	70,780.0000	12.671	0	0	0
2011/07/14	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/14	GOVI 2011/08/04	347.99	Call	GOVI	63,020.0000	70,980.0000	12.631	0	0	0
2011/07/14	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/14	GOVI 2011/11/03			GOVI	359.5910	360.3990	0.225	0.0000	0.0000	0
2011/07/14	GOVI 2011/11/03	357.00	Call	GOVI	25,910.0000	33,990.0000	31.185	0	0	0
2011/07/14	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/14	GOVI 2011/11/03	357.01	Call	GOVI	25,810.0000	33,890.0000	31.306	0	0	0
2011/07/14	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/14	GOVI 2011/11/03	356.99	Call	GOVI	26,010.0000	34,090.0000	31.065	0	0	0
2011/07/14	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/14	IGOV 2011/08/04			Index Future	155.5870	155.5850	(0.001)	0.0000	0.0000	76
2011/07/14	IGOV 2011/11/03			Index Future	157.9140	157.9120	(0.001)	0.0000	0.0000	0
2011/07/14	ILBI 2011/08/04			Index Future	415.4770	415.4770	0.000	0.0000	0.0000	0
2011/07/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/14	JBAF 2011/07/20			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,000
2011/07/14	JBAF 2011/08/17			Jibar Tradeable Future	5.6000	5.5900	(0.179)	0.0000	0.0000	0
2011/07/14	JBAF 2011/09/21			Jibar Tradeable Future	5.6300	5.6100	(0.355)	0.0000	0.0000	17,600
2011/07/14	JBAF 2011/10/19			Jibar Tradeable Future	5.6900	5.6800	(0.176)	0.0000	0.0000	600
2011/07/14	JBAF 2011/11/16			Jibar Tradeable Future	5.7700	5.7600	(0.173)	0.0000	0.0000	1,000
2011/07/14	JBAF 2011/12/21			Jibar Tradeable Future	5.8500	5.8200	(0.513)	0.0000	0.0000	5,541
2011/07/14	JBAF 2012/03/20			Jibar Tradeable Future	6.1800	6.1100	(1.133)	0.0000	0.0000	1,090
2011/07/14	JBAF 2012/06/20			Jibar Tradeable Future	6.5500	6.4800	(1.069)	0.0000	0.0000	2,890
2011/07/14	JBAF 2012/09/19			Jibar Tradeable Future	6.8400	6.7800	(0.877)	0.0000	0.0000	44,710
2011/07/14	JBAF 2012/12/19			Jibar Tradeable Future	7.1100	7.0500	(0.844)	0.0000	0.0000	490
2011/07/14	JBAF 2013/03/20			Jibar Tradeable Future	7.3900	7.3300	(0.812)	0.0000	0.0000	290
2011/07/14	JBAF 2013/06/19			Jibar Tradeable Future	7.6600	7.6200	(0.522)	0.0000	0.0000	0

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2011/07/14	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/14	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/14	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/14	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/14	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/14	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/14	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/14	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/14	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/14	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/14	OTH1 2011/08/04			Index Future	347.6580	348.6520	0.286	0.0000	0.0000	3
2011/07/14	OTH1 2011/11/03			Index Future	352.8570	353.8660	0.286	0.0000	0.0000	0
2011/07/14	R157 2011/08/04			Bond Future	7.5390	7.4970	(0.557)	0.0000	0.0000	11,676
2011/07/14	R157 2011/08/04	7.50	Call	Bond Future	360.0000	429.0000	19.167	0	0	1,000
2011/07/14	R157 2011/08/04	7.50	Put	Bond Future	513.0000	417.0000	(18.713)	0	0	0
2011/07/14	R157 2011/08/04	7.55	Call	Bond Future	456.0000	536.0000	17.544	0	0	0
2011/07/14	R157 2011/08/04	7.55	Put	Bond Future	413.0000	329.0000	(20.339)	0	0	0
2011/07/14	R157 2011/08/04	7.45	Call	Bond Future	279.0000	336.0000	20.430	0	0	0
2011/07/14	R157 2011/08/04	7.45	Put	Bond Future	628.0000	520.0000	(17.197)	0	0	0
2011/07/14	R157 2011/08/04	7.20	Put	Bond Future	1,389.0000	1,240.0000	(10.727)	0	0	0
2011/07/14	R157 2011/08/04	7.20	Call	Bond Future	54.0000	69.0000	27.778	0	0	1,320

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2011/07/14	R157 2011/08/04	7.60	Put	Bond Future	327.0000	254.0000	(22.324)	0	0	0
2011/07/14	R157 2011/08/04	7.60	Call	Bond Future	565.0000	657.0000	16.283	0	0	440
2011/07/14	R157 2011/08/04	7.80	Call	Bond Future	1,122.0000	1,255.0000	11.854	0	0	0
2011/07/14	R157 2011/08/04	7.80	Put	Bond Future	107.0000	75.0000	(29.907)	0	0	440
2011/07/14	R157 2011/08/04	8.20	Call	Bond Future	2,555.0000	2,717.0000	6.341	0	0	0
2011/07/14	R157 2011/08/04	8.20	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	1,320
2011/07/14	R157 2011/11/03			Bond Future	7.6590	7.6130	(0.601)	0.0000	0.0000	3,358
2011/07/14	R157 2011/11/03	8.25	Call	Bond Future	2,398.0000	2,535.0000	5.713	0	0	0
2011/07/14	R157 2011/11/03	8.25	Put	Bond Future	254.0000	222.0000	(12.598)	0	0	0
2011/07/14	R157 2011/11/03	8.30	Call	Bond Future	2,547.0000	2,687.0000	5.497	0	0	0
2011/07/14	R157 2011/11/03	8.30	Put	Bond Future	224.0000	195.0000	(12.946)	0	0	0
2011/07/14	R157 2011/11/03	8.20	Call	Bond Future	2,252.0000	2,385.0000	5.906	0	0	0
2011/07/14	R157 2011/11/03	8.20	Put	Bond Future	287.0000	251.0000	(12.544)	0	0	0
2011/07/14	R157 2012/02/02			Bond Future	7.7900	7.7410	(0.629)	0.0000	0.0000	0
2011/07/14	R157 2012/02/02	8.50	Call	Bond Future	2,952.0000	3,077.0000	4.234	0	0	0
2011/07/14	R157 2012/02/02	8.50	Put	Bond Future	551.0000	508.0000	(7.804)	0	0	0
2011/07/14	R157 2012/02/02	8.55	Call	Bond Future	3,081.0000	3,208.0000	4.122	0	0	0
2011/07/14	R157 2012/02/02	8.55	Put	Bond Future	514.0000	473.0000	(7.977)	0	0	0
2011/07/14	R157 2012/02/02	8.45	Call	Bond Future	2,825.0000	2,947.0000	4.319	0	0	0
2011/07/14	R157 2012/02/02	8.45	Put	Bond Future	591.0000	545.0000	(7.783)	0	0	0
2011/07/14	R157 2012/05/03			Bond Future	7.9420	7.8880	(0.680)	0.0000	0.0000	0
2011/07/14	R157 2012/05/03	8.25	Call	Bond Future	2,147.0000	2,249.0000	4.751	0	0	0
2011/07/14	R157 2012/05/03	8.25	Put	Bond Future	1,171.0000	1,101.0000	(5.978)	0	0	0
2011/07/14	R157 2012/05/03	8.30	Call	Bond Future	2,247.0000	2,352.0000	4.673	0	0	0
2011/07/14	R157 2012/05/03	8.30	Put	Bond Future	1,114.0000	1,047.0000	(6.014)	0	0	0
2011/07/14	R157 2012/05/03	8.20	Call	Bond Future	2,049.0000	2,149.0000	4.880	0	0	0
2011/07/14	R157 2012/05/03	8.20	Put	Bond Future	1,231.0000	1,159.0000	(5.849)	0	0	0
2011/07/14	R186 2011/08/04			Bond Future	8.6450	8.6040	(0.474)	0.0000	0.0000	12,586
2011/07/14	R186 2011/08/04	8.25	Call	Bond Future	127.0000	156.0000	22.835	0	0	0
2011/07/14	R186 2011/08/04	8.25	Put	Bond Future	3,913.0000	3,557.0000	(9.098)	0	0	0
2011/07/14	R186 2011/08/04	8.30	Call	Bond Future	181.0000	221.0000	22.099	0	0	0
2011/07/14	R186 2011/08/04	8.30	Put	Bond Future	3,478.0000	3,133.0000	(9.919)	0	0	0
2011/07/14	R186 2011/08/04	8.20	Call	Bond Future	87.0000	107.0000	22.989	0	0	0
2011/07/14	R186 2011/08/04	8.20	Put	Bond Future	4,365.0000	4,001.0000	(8.339)	0	0	0

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2011/07/14	R186 2011/08/04	8.35	Put	Bond Future	3,063.0000	2,731.0000	(10.839)	0	0	0
2011/07/14	R186 2011/08/04	8.35	Call	Bond Future	252.0000	305.0000	21.032	0	0	600
2011/07/14	R186 2011/08/04	8.70	Put	Bond Future	920.0000	741.0000	(19.457)	0	0	0
2011/07/14	R186 2011/08/04	8.70	Call	Bond Future	1,433.0000	1,639.0000	14.375	0	0	200
2011/07/14	R186 2011/08/04	8.95	Call	Bond Future	3,067.0000	3,380.0000	10.205	0	0	0
2011/07/14	R186 2011/08/04	8.95	Put	Bond Future	262.0000	190.0000	(27.481)	0	0	200
2011/07/14	R186 2011/08/04	9.70	Call	Bond Future	9,292.0000	9,676.0000	4.133	0	0	0
2011/07/14	R186 2011/08/04	9.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	600
2011/07/14	R186 2011/11/03			Bond Future	8.7240	8.6820	(0.481)	0.0000	0.0000	13,513
2011/07/14	R186 2011/11/03	9.00	Call	Bond Future	4,315.0000	4,557.0000	5.608	0	0	0
2011/07/14	R186 2011/11/03	9.00	Put	Bond Future	1,818.0000	1,673.0000	(7.976)	0	0	0
2011/07/14	R186 2011/11/03	9.05	Call	Bond Future	4,606.0000	4,857.0000	5.449	0	0	0
2011/07/14	R186 2011/11/03	9.05	Put	Bond Future	1,665.0000	1,529.0000	(8.168)	0	0	0
2011/07/14	R186 2011/11/03	8.95	Call	Bond Future	4,034.0000	4,266.0000	5.751	0	0	0
2011/07/14	R186 2011/11/03	8.95	Put	Bond Future	1,983.0000	1,828.0000	(7.816)	0	0	0
2011/07/14	R186 2011/11/03	8.75	Put	Bond Future	2,760.0000	2,567.0000	(6.993)	0	0	0
2011/07/14	R186 2011/11/03	8.75	Call	Bond Future	2,999.0000	3,193.0000	6.469	0	0	5,600
2011/07/14	R186 2011/11/03	8.10	Put	Bond Future	6,753.0000	6,441.0000	(4.620)	0	0	0
2011/07/14	R186 2011/11/03	8.10	Call	Bond Future	802.0000	877.0000	9.352	0	0	1,275
2011/07/14	R186 2011/11/03	8.35	Put	Bond Future	4,947.0000	4,676.0000	(5.478)	0	0	0
2011/07/14	R186 2011/11/03	8.35	Call	Bond Future	1,432.0000	1,549.0000	8.170	0	0	425
2011/07/14	R186 2011/11/03	8.55	Call	Bond Future	2,126.0000	2,282.0000	7.338	0	0	0
2011/07/14	R186 2011/11/03	8.55	Put	Bond Future	3,742.0000	3,511.0000	(6.173)	0	0	425
2011/07/14	R186 2011/11/03	9.10	Call	Bond Future	4,905.0000	5,165.0000	5.301	0	0	0
2011/07/14	R186 2011/11/03	9.10	Put	Bond Future	1,523.0000	1,396.0000	(8.339)	0	0	1,275
2011/07/14	R186 2012/02/02			Bond Future	8.8040	8.7600	(0.500)	0.0000	0.0000	2,500
2011/07/14	R186 2012/02/02	9.00	Call	Bond Future	4,835.0000	5,063.0000	4.716	0	0	0
2011/07/14	R186 2012/02/02	9.00	Put	Bond Future	3,086.0000	2,916.0000	(5.509)	0	0	0
2011/07/14	R186 2012/02/02	9.05	Call	Bond Future	5,095.0000	5,330.0000	4.612	0	0	0
2011/07/14	R186 2012/02/02	9.05	Put	Bond Future	2,906.0000	2,743.0000	(5.609)	0	0	0
2011/07/14	R186 2012/02/02	8.95	Call	Bond Future	4,582.0000	4,802.0000	4.801	0	0	0
2011/07/14	R186 2012/02/02	8.95	Put	Bond Future	3,275.0000	3,097.0000	(5.435)	0	0	0
2011/07/14	R186 2012/05/03			Bond Future	8.8890	8.8430	(0.517)	0.0000	0.0000	0
2011/07/14	R186 2012/05/03	9.00	Call	Bond Future	5,595.0000	5,814.0000	3.914	0	0	0
2011/07/14	R186 2012/05/03	9.00	Put	Bond Future	4,618.0000	4,429.0000	(4.093)	0	0	0

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2011/07/14	R186 2012/05/03	9.05	Call	Bond Future	5,835.0000	6,060.0000	3.856	0	0	0
2011/07/14	R186 2012/05/03	9.05	Put	Bond Future	4,423.0000	4,239.0000	(4.160)	0	0	0
2011/07/14	R186 2012/05/03	8.95	Call	Bond Future	5,359.0000	5,573.0000	3.993	0	0	0
2011/07/14	R186 2012/05/03	8.95	Put	Bond Future	4,821.0000	4,626.0000	(4.045)	0	0	0
2011/07/14	R189 2011/08/04			Bond Future	214.5756	214.5662	(0.004)	0.0000	0.0000	0
2011/07/14	R189 2011/08/04	212.00	Call	Bond Future	2,576.0000	2,566.0000	(0.388)	0	0	0
2011/07/14	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R189 2011/08/04	212.05	Call	Bond Future	2,526.0000	2,516.0000	(0.396)	0	0	0
2011/07/14	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R189 2011/08/04	211.95	Call	Bond Future	2,626.0000	2,616.0000	(0.381)	0	0	0
2011/07/14	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R197 2011/08/04			Bond Future	234.9215	234.9200	(0.001)	0.0000	0.0000	30
2011/07/14	R197 2011/08/04	231.50	Call	Bond Future	3,422.0000	3,420.0000	(0.058)	0	0	0
2011/07/14	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R197 2011/08/04	231.55	Call	Bond Future	3,372.0000	3,370.0000	(0.059)	0	0	0
2011/07/14	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R197 2011/08/04	231.45	Call	Bond Future	3,472.0000	3,470.0000	(0.058)	0	0	0
2011/07/14	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R201 2011/08/04			Bond Future	7.1390	7.1030	(0.504)	0.0000	0.0000	395
2011/07/14	R201 2011/08/04	7.25	Call	Bond Future	484.0000	556.0000	14.876	0	0	0
2011/07/14	R201 2011/08/04	7.25	Put	Bond Future	148.0000	111.0000	(25.000)	0	0	0
2011/07/14	R201 2011/08/04	7.30	Call	Bond Future	594.0000	674.0000	13.468	0	0	0
2011/07/14	R201 2011/08/04	7.30	Put	Bond Future	107.0000	78.0000	(27.103)	0	0	0
2011/07/14	R201 2011/08/04	7.20	Call	Bond Future	386.0000	449.0000	16.321	0	0	0
2011/07/14	R201 2011/08/04	7.20	Put	Bond Future	201.0000	155.0000	(22.886)	0	0	0
2011/07/14	R201 2011/11/03			Bond Future	7.2370	7.1970	(0.553)	0.0000	0.0000	953
2011/07/14	R201 2011/11/03	8.00	Call	Bond Future	2,256.0000	2,353.0000	4.300	0	0	0
2011/07/14	R201 2011/11/03	8.00	Put	Bond Future	132.0000	117.0000	(11.364)	0	0	0
2011/07/14	R201 2011/11/03	8.05	Call	Bond Future	2,377.0000	2,475.0000	4.123	0	0	0
2011/07/14	R201 2011/11/03	8.05	Put	Bond Future	116.0000	101.0000	(12.931)	0	0	0
2011/07/14	R201 2011/11/03	7.95	Call	Bond Future	2,135.0000	2,230.0000	4.450	0	0	0
2011/07/14	R201 2011/11/03	7.95	Put	Bond Future	149.0000	131.0000	(12.081)	0	0	0
2011/07/14	R201 2012/02/02			Bond Future	7.3420	7.2980	(0.599)	0.0000	0.0000	0

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2011/07/14	R201 2012/02/02	8.25	Call	Bond Future	2,574.0000	2,667.0000	3.613	0	0	0
2011/07/14	R201 2012/02/02	8.25	Put	Bond Future	243.0000	221.0000	(9.053)	0	0	0
2011/07/14	R201 2012/02/02	8.30	Call	Bond Future	2,683.0000	2,778.0000	3.541	0	0	0
2011/07/14	R201 2012/02/02	8.30	Put	Bond Future	226.0000	206.0000	(8.850)	0	0	0
2011/07/14	R201 2012/02/02	8.20	Call	Bond Future	2,468.0000	2,560.0000	3.728	0	0	0
2011/07/14	R201 2012/02/02	8.20	Put	Bond Future	264.0000	241.0000	(8.712)	0	0	0
2011/07/14	R201 2012/05/03			Bond Future	7.4730	7.4240	(0.656)	0.0000	0.0000	0
2011/07/14	R201 2012/05/03	7.75	Call	Bond Future	1,523.0000	1,592.0000	4.531	0	0	0
2011/07/14	R201 2012/05/03	7.75	Put	Bond Future	865.0000	817.0000	(5.549)	0	0	0
2011/07/14	R201 2012/05/03	7.80	Call	Bond Future	1,598.0000	1,669.0000	4.443	0	0	0
2011/07/14	R201 2012/05/03	7.80	Put	Bond Future	821.0000	775.0000	(5.603)	0	0	0
2011/07/14	R201 2012/05/03	7.70	Call	Bond Future	1,450.0000	1,517.0000	4.621	0	0	0
2011/07/14	R201 2012/05/03	7.70	Put	Bond Future	910.0000	860.0000	(5.495)	0	0	0
2011/07/14	R202 2011/08/04			Bond Future	173.4178	173.4170	0.000	0.0000	0.0000	22,108
2011/07/14	R202 2011/08/04	1.00	Call	Bond Future	172,418.0000	172,417.0000	(0.001)	0	0	0
2011/07/14	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R202 2011/08/04	1.05	Call	Bond Future	172,368.0000	172,367.0000	(0.001)	0	0	0
2011/07/14	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R202 2011/08/04	0.95	Call	Bond Future	172,468.0000	172,467.0000	(0.001)	0	0	0
2011/07/14	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R202 2011/11/03			Bond Future	175.9833	175.9822	(0.001)	0.0000	0.0000	400
2011/07/14	R202 2011/11/03	0.50	Call	Bond Future	175,483.0000	175,482.0000	(0.001)	0	0	0
2011/07/14	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R202 2011/11/03	0.55	Call	Bond Future	175,433.0000	175,432.0000	(0.001)	0	0	0
2011/07/14	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R202 2011/11/03	0.45	Call	Bond Future	175,533.0000	175,532.0000	(0.001)	0	0	0
2011/07/14	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R203 2011/08/04			Bond Future	8.1430	8.1060	(0.454)	0.0000	0.0000	824
2011/07/14	R203 2011/08/04	8.00	Call	Bond Future	262.0000	309.0000	17.939	0	0	0
2011/07/14	R203 2011/08/04	8.00	Put	Bond Future	944.0000	815.0000	(13.665)	0	0	0
2011/07/14	R203 2011/08/04	8.05	Call	Bond Future	344.0000	402.0000	16.860	0	0	0
2011/07/14	R203 2011/08/04	8.05	Put	Bond Future	787.0000	669.0000	(14.994)	0	0	0
2011/07/14	R203 2011/08/04	7.95	Call	Bond Future	195.0000	232.0000	18.974	0	0	0

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2011/07/14	R203 2011/08/04	7.95	Put	Bond Future	1,117.0000	978.0000	(12.444)	0	0	0
2011/07/14	R203 2011/11/03			Bond Future	8.2550	8.2160	(0.472)	0.0000	0.0000	1,604
2011/07/14	R203 2011/11/03	8.50	Call	Bond Future	1,940.0000	2,051.0000	5.722	0	0	0
2011/07/14	R203 2011/11/03	8.50	Put	Bond Future	828.0000	761.0000	(8.092)	0	0	0
2011/07/14	R203 2011/11/03	8.55	Call	Bond Future	2,089.0000	2,204.0000	5.505	0	0	0
2011/07/14	R203 2011/11/03	8.55	Put	Bond Future	752.0000	689.0000	(8.378)	0	0	0
2011/07/14	R203 2011/11/03	8.45	Call	Bond Future	1,797.0000	1,903.0000	5.899	0	0	0
2011/07/14	R203 2011/11/03	8.45	Put	Bond Future	911.0000	838.0000	(8.013)	0	0	0
2011/07/14	R203 2012/02/02			Bond Future	8.3740	8.3330	(0.490)	0.0000	0.0000	0
2011/07/14	R203 2012/02/02	8.75	Call	Bond Future	2,821.0000	2,933.0000	3.970	0	0	0
2011/07/14	R203 2012/02/02	8.75	Put	Bond Future	1,189.0000	1,120.0000	(5.803)	0	0	0
2011/07/14	R203 2012/02/02	8.80	Call	Bond Future	2,963.0000	3,079.0000	3.915	0	0	0
2011/07/14	R203 2012/02/02	8.80	Put	Bond Future	1,116.0000	1,052.0000	(5.735)	0	0	0
2011/07/14	R203 2012/02/02	8.70	Call	Bond Future	2,681.0000	2,791.0000	4.103	0	0	0
2011/07/14	R203 2012/02/02	8.70	Put	Bond Future	1,264.0000	1,194.0000	(5.538)	0	0	0
2011/07/14	R203 2012/05/03			Bond Future	8.5050	8.4610	(0.517)	0.0000	0.0000	0
2011/07/14	R203 2012/05/03	8.75	Call	Bond Future	2,736.0000	2,841.0000	3.838	0	0	0
2011/07/14	R203 2012/05/03	8.75	Put	Bond Future	1,713.0000	1,633.0000	(4.670)	0	0	0
2011/07/14	R203 2012/05/03	8.80	Call	Bond Future	2,862.0000	2,971.0000	3.809	0	0	0
2011/07/14	R203 2012/05/03	8.80	Put	Bond Future	1,631.0000	1,555.0000	(4.660)	0	0	0
2011/07/14	R203 2012/05/03	8.70	Call	Bond Future	2,612.0000	2,715.0000	3.943	0	0	0
2011/07/14	R203 2012/05/03	8.70	Put	Bond Future	1,796.0000	1,714.0000	(4.566)	0	0	0
2011/07/14	R204 2011/08/04			Bond Future	8.3060	8.2750	(0.373)	0.0000	0.0000	220
2011/07/14	R204 2011/08/04	8.00	Call	Bond Future	105.0000	121.0000	15.238	0	0	0
2011/07/14	R204 2011/08/04	8.00	Put	Bond Future	1,766.0000	1,616.0000	(8.494)	0	0	0
2011/07/14	R204 2011/08/04	8.05	Call	Bond Future	148.0000	171.0000	15.541	0	0	0
2011/07/14	R204 2011/08/04	8.05	Put	Bond Future	1,535.0000	1,392.0000	(9.316)	0	0	0
2011/07/14	R204 2011/08/04	7.95	Call	Bond Future	72.0000	84.0000	16.667	0	0	0
2011/07/14	R204 2011/08/04	7.95	Put	Bond Future	2,008.0000	1,853.0000	(7.719)	0	0	0
2011/07/14	R204 2011/11/03			Bond Future	8.4090	8.3760	(0.392)	0.0000	0.0000	2,130
2011/07/14	R204 2011/11/03	8.75	Call	Bond Future	2,586.0000	2,699.0000	4.370	0	0	0
2011/07/14	R204 2011/11/03	8.75	Put	Bond Future	831.0000	772.0000	(7.100)	0	0	0
2011/07/14	R204 2011/11/03	8.80	Call	Bond Future	2,764.0000	2,880.0000	4.197	0	0	0
2011/07/14	R204 2011/11/03	8.80	Put	Bond Future	755.0000	699.0000	(7.417)	0	0	0

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2011/07/14	R204 2011/11/03	8.70	Call	Bond Future	2,414.0000	2,523.0000	4.515	0	0	0
2011/07/14	R204 2011/11/03	8.70	Put	Bond Future	914.0000	851.0000	(6.893)	0	0	0
2011/07/14	R204 2012/02/02			Bond Future	8.5160	8.4810	(0.411)	0.0000	0.0000	0
2011/07/14	R204 2012/02/02	9.00	Call	Bond Future	3,486.0000	3,604.0000	3.385	0	0	0
2011/07/14	R204 2012/02/02	9.00	Put	Bond Future	1,086.0000	1,027.0000	(5.433)	0	0	0
2011/07/14	R204 2012/02/02	9.05	Call	Bond Future	3,658.0000	3,779.0000	3.308	0	0	0
2011/07/14	R204 2012/02/02	9.05	Put	Bond Future	1,014.0000	958.0000	(5.523)	0	0	0
2011/07/14	R204 2012/02/02	8.95	Call	Bond Future	3,317.0000	3,432.0000	3.467	0	0	0
2011/07/14	R204 2012/02/02	8.95	Put	Bond Future	1,161.0000	1,100.0000	(5.254)	0	0	0
2011/07/14	R204 2012/05/03			Bond Future	8.6340	8.5970	(0.429)	0.0000	0.0000	0
2011/07/14	R204 2012/05/03	8.75	Call	Bond Future	2,926.0000	3,022.0000	3.281	0	0	0
2011/07/14	R204 2012/05/03	8.75	Put	Bond Future	2,363.0000	2,279.0000	(3.555)	0	0	0
2011/07/14	R204 2012/05/03	8.80	Call	Bond Future	3,063.0000	3,161.0000	3.199	0	0	0
2011/07/14	R204 2012/05/03	8.80	Put	Bond Future	2,259.0000	2,177.0000	(3.630)	0	0	0
2011/07/14	R204 2012/05/03	8.70	Call	Bond Future	2,793.0000	2,885.0000	3.294	0	0	0
2011/07/14	R204 2012/05/03	8.70	Put	Bond Future	2,472.0000	2,384.0000	(3.560)	0	0	0
2011/07/14	R206 2011/08/04			Bond Future	6.9250	6.8980	(0.390)	0.0000	0.0000	9,866
2011/07/14	R206 2011/08/04	7.00	Call	Bond Future	317.0000	351.0000	10.726	0	0	0
2011/07/14	R206 2011/08/04	7.00	Put	Bond Future	151.0000	125.0000	(17.219)	0	0	0
2011/07/14	R206 2011/08/04	7.05	Call	Bond Future	391.0000	429.0000	9.719	0	0	0
2011/07/14	R206 2011/08/04	7.05	Put	Bond Future	114.0000	92.0000	(19.298)	0	0	0
2011/07/14	R206 2011/08/04	6.95	Call	Bond Future	252.0000	281.0000	11.508	0	0	0
2011/07/14	R206 2011/08/04	6.95	Put	Bond Future	197.0000	166.0000	(15.736)	0	0	0
2011/07/14	R206 2011/11/03			Bond Future	7.0260	6.9960	(0.427)	0.0000	0.0000	0
2011/07/14	R206 2011/11/03	7.75	Call	Bond Future	1,547.0000	1,598.0000	3.297	0	0	0
2011/07/14	R206 2011/11/03	7.75	Put	Bond Future	107.0000	98.0000	(8.411)	0	0	0
2011/07/14	R206 2011/11/03	7.80	Call	Bond Future	1,633.0000	1,684.0000	3.123	0	0	0
2011/07/14	R206 2011/11/03	7.80	Put	Bond Future	95.0000	85.0000	(10.526)	0	0	0
2011/07/14	R206 2011/11/03	7.70	Call	Bond Future	1,462.0000	1,511.0000	3.352	0	0	0
2011/07/14	R206 2011/11/03	7.70	Put	Bond Future	121.0000	109.0000	(9.917)	0	0	0
2011/07/14	R206 2012/02/02			Bond Future	7.1430	7.1080	(0.490)	0.0000	0.0000	0
2011/07/14	R206 2012/02/02	8.00	Call	Bond Future	1,722.0000	1,771.0000	2.846	0	0	0
2011/07/14	R206 2012/02/02	8.00	Put	Bond Future	205.0000	191.0000	(6.829)	0	0	0
2011/07/14	R206 2012/02/02	8.05	Call	Bond Future	1,795.0000	1,845.0000	2.786	0	0	0

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2011/07/14	R206 2012/02/02	8.05	Put	Bond Future	190.0000	178.0000	(6.316)	0	0	0
2011/07/14	R206 2012/02/02	7.95	Call	Bond Future	1,651.0000	1,699.0000	2.907	0	0	0
2011/07/14	R206 2012/02/02	7.95	Put	Bond Future	222.0000	207.0000	(6.757)	0	0	0
2011/07/14	R206 2012/05/03			Bond Future	7.3100	7.2710	(0.534)	0.0000	0.0000	0
2011/07/14	R206 2012/05/03	7.50	Call	Bond Future	908.0000	941.0000	3.634	0	0	0
2011/07/14	R206 2012/05/03	7.50	Put	Bond Future	611.0000	583.0000	(4.583)	0	0	0
2011/07/14	R206 2012/05/03	7.55	Call	Bond Future	955.0000	989.0000	3.560	0	0	0
2011/07/14	R206 2012/05/03	7.55	Put	Bond Future	580.0000	553.0000	(4.655)	0	0	0
2011/07/14	R206 2012/05/03	7.45	Call	Bond Future	862.0000	894.0000	3.712	0	0	0
2011/07/14	R206 2012/05/03	7.45	Put	Bond Future	643.0000	614.0000	(4.510)	0	0	0
2011/07/14	R207 2011/08/04			Bond Future	8.4240	8.3870	(0.439)	0.0000	0.0000	6,115
2011/07/14	R207 2011/08/04	8.25	Call	Bond Future	265.0000	314.0000	18.491	0	0	0
2011/07/14	R207 2011/08/04	8.25	Put	Bond Future	1,261.0000	1,099.0000	(12.847)	0	0	0
2011/07/14	R207 2011/08/04	8.30	Call	Bond Future	353.0000	414.0000	17.280	0	0	0
2011/07/14	R207 2011/08/04	8.30	Put	Bond Future	1,061.0000	912.0000	(14.043)	0	0	0
2011/07/14	R207 2011/08/04	8.20	Call	Bond Future	195.0000	233.0000	19.487	0	0	0
2011/07/14	R207 2011/08/04	8.20	Put	Bond Future	1,479.0000	1,307.0000	(11.629)	0	0	0
2011/07/14	R207 2011/11/03			Bond Future	8.5180	8.4800	(0.446)	0.0000	0.0000	600
2011/07/14	R207 2011/11/03	8.75	Call	Bond Future	2,393.0000	2,520.0000	5.307	0	0	0
2011/07/14	R207 2011/11/03	8.75	Put	Bond Future	1,120.0000	1,036.0000	(7.500)	0	0	0
2011/07/14	R207 2011/11/03	8.80	Call	Bond Future	2,568.0000	2,700.0000	5.140	0	0	0
2011/07/14	R207 2011/11/03	8.80	Put	Bond Future	1,023.0000	945.0000	(7.625)	0	0	0
2011/07/14	R207 2011/11/03	8.70	Call	Bond Future	2,219.0000	2,341.0000	5.498	0	0	0
2011/07/14	R207 2011/11/03	8.70	Put	Bond Future	1,218.0000	1,130.0000	(7.225)	0	0	0
2011/07/14	R207 2012/02/02			Bond Future	8.6160	8.5770	(0.453)	0.0000	0.0000	0
2011/07/14	R207 2012/02/02	9.00	Call	Bond Future	3,364.0000	3,498.0000	3.983	0	0	0
2011/07/14	R207 2012/02/02	9.00	Put	Bond Future	1,325.0000	1,249.0000	(5.736)	0	0	0
2011/07/14	R207 2012/02/02	9.05	Call	Bond Future	3,539.0000	3,677.0000	3.899	0	0	0
2011/07/14	R207 2012/02/02	9.05	Put	Bond Future	1,239.0000	1,166.0000	(5.892)	0	0	0
2011/07/14	R207 2012/02/02	8.95	Call	Bond Future	3,193.0000	3,324.0000	4.103	0	0	0
2011/07/14	R207 2012/02/02	8.95	Put	Bond Future	1,416.0000	1,337.0000	(5.579)	0	0	0
2011/07/14	R207 2012/05/03			Bond Future	8.7260	8.6850	(0.470)	0.0000	0.0000	0
2011/07/14	R207 2012/05/03	8.75	Call	Bond Future	2,896.0000	3,004.0000	3.729	0	0	0
2011/07/14	R207 2012/05/03	8.75	Put	Bond Future	2,771.0000	2,664.0000	(3.861)	0	0	0

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2011/07/14	R207 2012/05/03	8.80	Call	Bond Future	3,036.0000	3,148.0000	3.689	0	0	0
2011/07/14	R207 2012/05/03	8.80	Put	Bond Future	2,650.0000	2,547.0000	(3.887)	0	0	0
2011/07/14	R207 2012/05/03	8.70	Call	Bond Future	2,759.0000	2,864.0000	3.806	0	0	0
2011/07/14	R207 2012/05/03	8.70	Put	Bond Future	2,895.0000	2,785.0000	(3.800)	0	0	0
2011/07/14	R208 2011/08/04			Bond Future	8.4580	8.4210	(0.437)	0.0000	0.0000	1,511
2011/07/14	R208 2011/08/04	8.25	Call	Bond Future	258.0000	303.0000	17.442	0	0	0
2011/07/14	R208 2011/08/04	8.25	Put	Bond Future	1,524.0000	1,345.0000	(11.745)	0	0	0
2011/07/14	R208 2011/08/04	8.30	Call	Bond Future	342.0000	399.0000	16.667	0	0	0
2011/07/14	R208 2011/08/04	8.30	Put	Bond Future	1,302.0000	1,135.0000	(12.826)	0	0	0
2011/07/14	R208 2011/08/04	8.20	Call	Bond Future	190.0000	225.0000	18.421	0	0	0
2011/07/14	R208 2011/08/04	8.20	Put	Bond Future	1,764.0000	1,575.0000	(10.714)	0	0	0
2011/07/14	R208 2011/11/03			Bond Future	8.5460	8.5080	(0.445)	0.0000	0.0000	6,037
2011/07/14	R208 2011/11/03	8.75	Call	Bond Future	2,371.0000	2,505.0000	5.652	0	0	0
2011/07/14	R208 2011/11/03	8.75	Put	Bond Future	1,179.0000	1,088.0000	(7.718)	0	0	0
2011/07/14	R208 2011/11/03	8.80	Call	Bond Future	2,555.0000	2,695.0000	5.479	0	0	0
2011/07/14	R208 2011/11/03	8.80	Put	Bond Future	1,074.0000	989.0000	(7.914)	0	0	0
2011/07/14	R208 2011/11/03	8.70	Call	Bond Future	2,194.0000	2,322.0000	5.834	0	0	0
2011/07/14	R208 2011/11/03	8.70	Put	Bond Future	1,292.0000	1,196.0000	(7.430)	0	0	0
2011/07/14	R208 2011/11/03	7.95	Put	Bond Future	4,044.0000	3,861.0000	(4.525)	0	0	0
2011/07/14	R208 2011/11/03	7.95	Call	Bond Future	440.0000	481.0000	9.318	0	0	1,995
2011/07/14	R208 2011/11/03	8.20	Put	Bond Future	2,903.0000	2,746.0000	(5.408)	0	0	0
2011/07/14	R208 2011/11/03	8.20	Call	Bond Future	833.0000	900.0000	8.043	0	0	665
2011/07/14	R208 2011/11/03	8.40	Call	Bond Future	1,283.0000	1,374.0000	7.093	0	0	0
2011/07/14	R208 2011/11/03	8.40	Put	Bond Future	2,149.0000	2,016.0000	(6.189)	0	0	665
2011/07/14	R208 2011/11/03	8.90	Call	Bond Future	2,942.0000	3,093.0000	5.133	0	0	0
2011/07/14	R208 2011/11/03	8.90	Put	Bond Future	886.0000	813.0000	(8.239)	0	0	1,995
2011/07/14	R208 2012/02/02			Bond Future	8.6350	8.5960	(0.452)	0.0000	0.0000	0
2011/07/14	R208 2012/02/02	9.00	Call	Bond Future	3,610.0000	3,752.0000	3.934	0	0	0
2011/07/14	R208 2012/02/02	9.00	Put	Bond Future	1,539.0000	1,456.0000	(5.393)	0	0	0
2011/07/14	R208 2012/02/02	9.05	Call	Bond Future	3,795.0000	3,940.0000	3.821	0	0	0
2011/07/14	R208 2012/02/02	9.05	Put	Bond Future	1,446.0000	1,366.0000	(5.533)	0	0	0
2011/07/14	R208 2012/02/02	8.95	Call	Bond Future	3,430.0000	3,567.0000	3.994	0	0	0
2011/07/14	R208 2012/02/02	8.95	Put	Bond Future	1,639.0000	1,551.0000	(5.369)	0	0	0
2011/07/14	R208 2012/05/03			Bond Future	8.7320	8.6910	(0.470)	0.0000	0.0000	0

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2011/07/14	R208 2012/05/03	9.00	Call	Bond Future	3,840.0000	3,973.0000	3.464	0	0	0
2011/07/14	R208 2012/05/03	9.00	Put	Bond Future	2,350.0000	2,252.0000	(4.170)	0	0	0
2011/07/14	R208 2012/05/03	9.05	Call	Bond Future	4,008.0000	4,144.0000	3.393	0	0	0
2011/07/14	R208 2012/05/03	9.05	Put	Bond Future	2,244.0000	2,149.0000	(4.234)	0	0	0
2011/07/14	R208 2012/05/03	8.95	Call	Bond Future	3,675.0000	3,805.0000	3.537	0	0	0
2011/07/14	R208 2012/05/03	8.95	Put	Bond Future	2,461.0000	2,360.0000	(4.104)	0	0	0
2011/07/14	R209 2011/08/04			Bond Future	8.9980	8.9370	(0.678)	0.0000	0.0000	0
2011/07/14	R209 2011/08/04	8.50	Call	Bond Future	51.0000	74.0000	45.098	0	0	0
2011/07/14	R209 2011/08/04	8.50	Put	Bond Future	4,034.0000	3,587.0000	(11.081)	0	0	0
2011/07/14	R209 2011/08/04	8.55	Call	Bond Future	76.0000	108.0000	42.105	0	0	0
2011/07/14	R209 2011/08/04	8.55	Put	Bond Future	3,643.0000	3,205.0000	(12.023)	0	0	0
2011/07/14	R209 2011/08/04	8.45	Call	Bond Future	33.0000	49.0000	48.485	0	0	0
2011/07/14	R209 2011/08/04	8.45	Put	Bond Future	4,435.0000	3,981.0000	(10.237)	0	0	0
2011/07/14	R209 2011/08/04	10.10	Call	Bond Future	7,710.0000	8,179.0000	6.083	0	0	0
2011/07/14	R209 2011/08/04	10.10	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/07/14	R209 2011/11/03			Bond Future	9.0670	9.0040	(0.695)	0.0000	0.0000	1,316
2011/07/14	R209 2011/11/03	8.75	Call	Bond Future	1,323.0000	1,489.0000	12.547	0	0	0
2011/07/14	R209 2011/11/03	8.75	Put	Bond Future	3,786.0000	3,473.0000	(8.267)	0	0	0
2011/07/14	R209 2011/11/03	8.80	Call	Bond Future	1,464.0000	1,642.0000	12.158	0	0	0
2011/07/14	R209 2011/11/03	8.80	Put	Bond Future	3,530.0000	3,229.0000	(8.527)	0	0	0
2011/07/14	R209 2011/11/03	8.70	Call	Bond Future	1,192.0000	1,347.0000	13.003	0	0	0
2011/07/14	R209 2011/11/03	8.70	Put	Bond Future	4,056.0000	3,732.0000	(7.988)	0	0	0
2011/07/14	R209 2012/02/02			Bond Future	9.1350	9.0710	(0.701)	0.0000	0.0000	0
2011/07/14	R209 2012/02/02	9.00	Call	Bond Future	2,860.0000	3,085.0000	7.867	0	0	0
2011/07/14	R209 2012/02/02	9.00	Put	Bond Future	3,880.0000	3,624.0000	(6.598)	0	0	0
2011/07/14	R209 2012/02/02	9.05	Call	Bond Future	3,038.0000	3,272.0000	7.702	0	0	0
2011/07/14	R209 2012/02/02	9.05	Put	Bond Future	3,677.0000	3,431.0000	(6.690)	0	0	0
2011/07/14	R209 2012/02/02	8.95	Call	Bond Future	2,687.0000	2,904.0000	8.076	0	0	0
2011/07/14	R209 2012/02/02	8.95	Put	Bond Future	4,090.0000	3,827.0000	(6.430)	0	0	0
2011/07/14	R209 2012/05/03			Bond Future	9.2080	9.1410	(0.728)	0.0000	0.0000	0
2011/07/14	R209 2012/05/03	9.00	Call	Bond Future	3,324.0000	3,554.0000	6.919	0	0	0
2011/07/14	R209 2012/05/03	9.00	Put	Bond Future	4,884.0000	4,617.0000	(5.467)	0	0	0
2011/07/14	R209 2012/05/03	9.05	Call	Bond Future	3,497.0000	3,735.0000	6.806	0	0	0
2011/07/14	R209 2012/05/03	9.05	Put	Bond Future	4,677.0000	4,418.0000	(5.538)	0	0	0

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2011/07/14	R209 2012/05/03	8.95	Call	Bond Future	3,157.0000	3,379.0000	7.032	0	0	0
2011/07/14	R209 2012/05/03	8.95	Put	Bond Future	5,100.0000	4,825.0000	(5.392)	0	0	0
2011/07/14	R210 2011/08/04			Bond Future	130.3959	130.3953	(0.001)	0.0000	0.0000	615
2011/07/14	R210 2011/08/04	106.00	Call	Bond Future	24,396.0000	24,395.0000	(0.004)	0	0	0
2011/07/14	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R210 2011/08/04	106.05	Call	Bond Future	24,346.0000	24,345.0000	(0.004)	0	0	0
2011/07/14	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R210 2011/08/04	105.95	Call	Bond Future	24,446.0000	24,445.0000	(0.004)	0	0	0
2011/07/14	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R211 2011/08/04			Bond Future	108.0642	108.0617	(0.002)	0.0000	0.0000	0
2011/07/14	R211 2011/08/04	1.50	Call	Bond Future	106,564.0000	106,562.0000	(0.002)	0	0	0
2011/07/14	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R211 2011/08/04	1.55	Call	Bond Future	106,514.0000	106,512.0000	(0.002)	0	0	0
2011/07/14	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R211 2011/08/04	1.45	Call	Bond Future	106,614.0000	106,612.0000	(0.002)	0	0	0
2011/07/14	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R211 2011/11/03			Bond Future	109.6628	109.6602	(0.002)	0.0000	0.0000	529
2011/07/14	R211 2011/11/03	1.25	Call	Bond Future	108,413.0000	108,410.0000	(0.003)	0	0	0
2011/07/14	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R211 2011/11/03	1.30	Call	Bond Future	108,363.0000	108,360.0000	(0.003)	0	0	0
2011/07/14	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R211 2011/11/03	1.20	Call	Bond Future	108,463.0000	108,460.0000	(0.003)	0	0	0
2011/07/14	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R212 2011/08/04			Bond Future	106.5103	106.5097	(0.001)	0.0000	0.0000	3,852
2011/07/14	R212 2011/08/04	2.50	Call	Bond Future	104,010.0000	104,010.0000	0.000	0	0	0
2011/07/14	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R212 2011/08/04	2.55	Call	Bond Future	103,960.0000	103,960.0000	0.000	0	0	0
2011/07/14	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R212 2011/08/04	2.45	Call	Bond Future	104,060.0000	104,060.0000	0.000	0	0	0
2011/07/14	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R212 2011/11/03			Bond Future	108.0860	108.0853	(0.001)	0.0000	0.0000	240
2011/07/14	R212 2011/11/03	2.50	Call	Bond Future	105,586.0000	105,585.0000	(0.001)	0	0	0
2011/07/14	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/14	R212 2011/11/03	2.55	Call	Bond Future	105,536.0000	105,535.0000	(0.001)	0	0	0
2011/07/14	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R212 2011/11/03	2.45	Call	Bond Future	105,636.0000	105,635.0000	(0.001)	0	0	0
2011/07/14	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2011/08/04			Bond Future	8.9640	8.9280	(0.402)	0.0000	0.0000	0
2011/07/14	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2011/08/04	8.00	Put	Bond Future	8,163.0000	7,879.0000	(3.479)	0	0	0
2011/07/14	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2011/08/04	8.05	Put	Bond Future	7,711.0000	7,426.0000	(3.696)	0	0	0
2011/07/14	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2011/08/04	7.95	Put	Bond Future	8,619.0000	8,335.0000	(3.295)	0	0	0
2011/07/14	R213 2011/11/03			Bond Future	9.0400	9.0030	(0.409)	0.0000	0.0000	0
2011/07/14	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2011/11/03	8.75	Put	Bond Future	2,301.0000	2,013.0000	(12.516)	0	0	0
2011/07/14	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2011/11/03	8.80	Put	Bond Future	1,898.0000	1,609.0000	(15.227)	0	0	0
2011/07/14	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2011/11/03	8.70	Put	Bond Future	2,708.0000	2,420.0000	(10.635)	0	0	0
2011/07/14	R213 2012/02/02			Bond Future	9.1180	9.0790	(0.428)	0.0000	0.0000	0
2011/07/14	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2012/02/02	9.00	Put	Bond Future	911.0000	612.0000	(32.821)	0	0	0
2011/07/14	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2012/02/02	9.05	Put	Bond Future	523.0000	224.0000	(57.170)	0	0	0
2011/07/14	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2012/02/02	8.95	Put	Bond Future	1,302.0000	1,002.0000	(23.041)	0	0	0
2011/07/14	R213 2012/05/03			Bond Future	9.1950	9.1550	(0.435)	0.0000	0.0000	0
2011/07/14	R213 2012/05/03	9.25	Call	Bond Future	413.0000	716.0000	73.366	0	0	0
2011/07/14	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2012/05/03	9.30	Call	Bond Future	787.0000	1,089.0000	38.374	0	0	0
2011/07/14	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	R213 2012/05/03	9.20	Call	Bond Future	38.0000	340.0000	794.737	0	0	0
2011/07/14	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0

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2011/07/14	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/14	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/14	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/14	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/14	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/14	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/14	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/14	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/14	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/14	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/14	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/14	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/14	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/14	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/14	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/14	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/14	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/14	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/14	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/07/14	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/14	TRT1 2011/08/04			Index Future	350.1350	350.9430	0.231	0.0000	0.0000	100
2011/07/14	TRT1 2011/11/03			Index Future	354.8670	355.6870	0.231	0.0000	0.0000	0
Total										248311.00